

**Office of the State Treasurer**  
**Transportation Investment Act (TIA) Holdings**  
**As of December 31, 2019**

**DURATION: 0.26**

DESCRIPTION	ASSET CATEGORY	MATURITY DATE	PAR VALUE	ORIGINAL COST	AMORTIZED COST	MARKET VALUE
CITIBANK	COLLATERALIZED DEPOSIT ACCOUNT	1/1/2020	150,056,888.21	150,056,888.21	150,056,888.21	150,056,888.21
TREASURY BILL	U.S. TREASURY	5/21/2020	50,000,000.00	49,211,284.72	49,623,020.83	49,703,229.00
TREASURY BILL	U.S. TREASURY	6/18/2020	50,000,000.00	49,120,625.00	49,556,375.00	49,640,628.00
US TREASURY N/B	U.S. TREASURY	10/31/2020	20,000,000.00	20,009,375.00	20,004,002.81	20,199,218.80
FEDERAL FARM CREDIT BANK	FIXED RATE BOND	11/8/2021	25,000,000.00	25,000,000.00	25,000,000.00	25,001,755.50
FREDDIE MAC	FIXED RATE BOND	11/24/2020	5,000,000.00	4,968,195.00	4,984,726.15	5,026,255.65
FEDERAL HOME LOAN BANK	FIXED RATE CALLABLE BOND	8/26/2020	1,000,000.00	992,343.75	995,858.66	998,767.94
FEDERAL FARM CREDIT BANK	FIXED RATE CALLABLE BOND	3/23/2020	2,000,000.00	1,989,820.00	1,997,060.70	2,000,026.90
FEDERAL HOME LOAN BANK	FIXED RATE CALLABLE BOND	3/3/2020	1,350,000.00	1,342,453.50	1,348,227.71	1,349,345.53
FEDERAL HOME LOAN BANK	FIXED RATE CALLABLE BOND	8/5/2020	15,000,000.00	15,000,000.00	15,000,000.00	15,007,419.60
FEDERAL HOME LOAN BANK	FIXED RATE BOND	12/10/2021	10,000,000.00	10,079,100.00	10,052,857.59	10,239,025.40
BBT DEPOSIT	COLLATERALIZED DEPOSIT ACCOUNT	1/2/2020	38,535,343.03	38,535,343.03	38,535,343.03	38,535,343.03
			<b>367,942,231.24</b>	<b>366,305,428.21</b>	<b>367,154,360.69</b>	<b>367,757,903.56</b>

UNAUDITED